

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
17-Jun-21	KE6000008760	June 19, 2020	June 17, 2021	71	3,550	3,562			1
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	162	3,585	3,433			1
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	253	3,631	3,643			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	344	3,690	3,702			-
SINGLE STOCK FUTURE (SCOM)									
17-Jun-21	KE6000008877	June 19, 2020	June 17, 2021	71	37.09	37.23	14	519,290	48
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	162	36.63	36.59			30
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	253	37.50	37.45			2
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	344	38.50	38.46			-
SINGLE STOCK FUTURE (EQTY)									
17-Jun-21	KE6000008984	June 19, 2020	June 17, 2021	71	38.79	39.51			14
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	162	38.05	40.32	10	380,500	-
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	253	41.27	41.27	4	165,080	11
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	344	41.60	42.37			-
SINGLE STOCK FUTURE (KCBG)									
17-Jun-21	KE6000009099	June 19, 2020	June 17, 2021	71	40.36	40.67			24
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	162	39.30	37.95	4	157,200	-
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	253	38.52	38.85			13
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	344	39.56	39.90			5
SINGLE STOCK FUTURE (EABL)									
17-Jun-21	KE6000009107	June 19, 2020	June 17, 2021	71	160.25	158.00			19
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	162	163.55	163.35			-
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	253	167.40	167.15			-
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	344	171.85	171.65			-
SINGLE STOCK FUTURE (BATK)									
17-Jun-21	KE6000009214	June 19, 2020	June 17, 2021	71	409.00	407.85			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	162	417.50	416.30			-
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	253	427.35	426.15			-
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	344	438.75	437.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Jun-21	KE6000009438	June 19, 2020	June 17, 2021	71	8.95	9.10			43
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	162	8.22	8.20			1
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	253	8.41	8.40			-
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	344	8.64	8.62			1

Total Volumes	
Today	Previous
32	5

Total Value	
Today	Previous
1 222 070	393 100

Total Open Interest	
Today	Previous
218	204

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

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